Application of Information Theory, Lecture 7

Relative Entropy

Handout Mode

Iftach Haitner

Tel Aviv University.

May 10, 2018

Part I

Statistical Distance

Statistical distance

- Let $p = (p_1, \ldots, p_m)$ and $q = (q_1, \ldots, q_m)$ be distributions over $[m]$
- Their statistical distance (also known as, variation distance) is defined by

$$\mathsf{SD}(p, q) := \frac{1}{2} \sum_{i \in [m]} |p_i - q_i|$$

- This is simply the L_1 norm between the distribution vectors
- We will soon see another "distance" measures for distributions next lecture
- For $Z \sim p$ and $Y \sim q$, let $\mathsf{SD}(X, Y) = \mathsf{SD}(p, q)$
- Claim (HW): $\mathsf{SD}(p, q) = \max_{\mathcal{S} \subseteq [m]} \left(\sum_{i \in \mathcal{S}} p_i - \sum_{i \in \mathcal{S}} q_i \right)$
- Hence, $\mathsf{SD}(p, q) = \max_{\mathsf{D}} \left(\Pr_{X \sim p} [\mathsf{D}(X) = 1] - \Pr_{X \sim q} [\mathsf{D}(X) = 1] \right)$
- Interpretation

Distance from the uniform distribution

- Let X be rv over $[m]$
- $H(X) \leq \log m$
- $H(X) = \log m \longleftrightarrow X$ is uniform over $[m]$

Theorem 1 (this lecture)

Let X rv over $[m]$. Assume $H(X) \geq \log m - \varepsilon$, then
$\mathrm{SD}(X, \sim [m]) \leq \sqrt{\varepsilon \cdot \frac{\ln 2}{2}} = O(\sqrt{\varepsilon})$

Part II

Relative Entropy

Section 1

Definition and Basic Facts

Definition

- For $p = (p_1, \ldots, p_m)$ and $q = (q_1, \ldots, q_m)$, let

$$D(p\|q) = \sum_{i=1}^{m} p_i \log \frac{p_i}{q_i}$$

$0 \log \frac{0}{0} = 0$, $p \log \frac{p}{0} = \infty$

- The relative entropy of pair of rv's, is the relative entropy of their distributions.
- Names: Entropy of p relative to q, relative entropy, information divergence, Kullback-Leibler (KL) divergence/distance
- Many different interpretations
- Main interpretation: the information we gained about X, if we originally thought $X \sim q$ and now we learned $X \sim p$

Numerical Example

$D(p\|q) = \sum_{i=1}^{m} p_i \log \frac{p_i}{q_i}$

- $p = (\frac{1}{4}, \frac{1}{2}, \frac{1}{4}, 0)$, $q = (\frac{1}{2}, \frac{1}{4}, \frac{1}{8}, \frac{1}{8})$
- $D(p\|q) = \frac{1}{4}\log\frac{\frac{1}{4}}{\frac{1}{2}} + \frac{1}{2}\log\frac{\frac{1}{2}}{\frac{1}{4}} + \frac{1}{4}\log\frac{\frac{1}{4}}{\frac{1}{8}} + 0\log 0 = \frac{1}{4}\cdot(-1) + \frac{1}{2}\cdot 1 + \frac{1}{4}\cdot 1 = \frac{1}{2}$
- $D(q\|p) = \frac{1}{2}\log\frac{\frac{1}{2}}{\frac{1}{4}} + \frac{1}{4}\log\frac{\frac{1}{4}}{\frac{1}{2}} + \frac{1}{8}\log\frac{\frac{1}{8}}{\frac{1}{4}} + \frac{1}{8}\log\frac{\frac{1}{8}}{0} =$
  $\frac{1}{2}\cdot 1 + \frac{1}{4}\cdot(-1) + \frac{1}{8}\cdot(-1) + \infty = \infty$

Supporting the interpretation

- X rv over $[m]$
- $H(X)$ — measure for amount of information we do not have about X
- $\log m - H(X)$ — measure for information we do have about X (just by knowing its distribution)
- Example $X = (X_1, X_2) \sim (\frac{1}{2}, 0, 0, \frac{1}{2})$ over $\{00, 01, 10, 11\}$
- $H(X) = 1$, $\log m - H(X) = 2 - 1 = 1$
- Indeed, we know $X_1 \oplus X_2$
- $$\begin{aligned} H(\sim [m]) - H(p_1, \ldots, p_m) &= \log m - H(p_1, \ldots, p_m) \\ &= \log m + \sum_i p_i \log p_i = \sum_i p_i (\log p_i - \log \frac{1}{m}) \\ &= \sum_i p_i \log \frac{p_i}{\frac{1}{m}} = D(p \| \sim [m]) \end{aligned}$$
- $D(X \| \sim [m])$ — measures the information we gained about X, if we originally thought it is $\sim [m]$ and now we learned it is $\sim p$

Supporting the interpretation, cont.

- (generally) $D(p\|q) \neq H(q) - H(p)$
- $H(q) - H(p)$ is not a good measure for information change
- Example: $q = (0.01, 0.99)$ and $p = (0.99, 0.01)$
- We were almost sure that $X = 1$ but learned that X is almost surely 0
- But $H(q) - H(p) = 0$
- Also, $H(q) - H(p)$ might be negative

- We understand $D(p\|q)$ as the information we gained about X, if we originally thought it is $\sim q$ and now we learned it is $\sim p$

Changing distribution

- What does it mean: originally thought $X \sim q$ and now we learned $X \sim p$?

  How can a distribution change?
- Typically, this happens by learning additional information
- $q_i = \Pr[X = i]$ and $p_i = \Pr[X = i|E]$
- Example $X \sim (\frac{1}{2}, \frac{1}{4}, \frac{1}{4}, 0)$; someone saw X and tells us that $X \leq 2$
- The distribution changes to $X \sim (\frac{2}{3}, \frac{1}{3}, 0, 0)$
- Another example

X \ Y	1	2	3	4
0	$\frac{1}{4}$	$\frac{1}{4}$	0	0
1	$\frac{1}{4}$	0	$\frac{1}{4}$	0

- $Y \sim (\frac{1}{2}, \frac{1}{4}, \frac{1}{4}, 0)$, but
- $Y \sim (\frac{1}{2}, \frac{1}{2}, 0, 0)$ conditioned on $X = 0$
- $Y \sim (\frac{1}{2}, 0, \frac{1}{2}, 0)$ conditioned on $X = 1$
- Generally, a distribution can change if we condition on event E

Additional properties

- $0 \log \frac{0}{0} = 0$, $p \log \frac{p}{0} = \infty$ for $p > 0$
- $\exists i \text{ s.t. } p_i > 0$ and $q_i = 0$, then $D(p\|q) = \infty$
- If originally $\Pr[X = i] = 0$, then it cannot be more than 0 after we learned something.
- Hence, it make sense to think of it as infinite amount of information learnt
- Alteratively, we can define $D(p\|q)$ only for distribution with $q_i = 0 \implies p_i = 0$
  (recall that $\Pr[X = i] = 0 \implies \Pr[X = i|E] = 0$, for any event E
- If p_i is large and q_i is small, then $D(p\|q)$ is large
- $D(p\|q) \geq 0$, with equality iff $p = q$ (hw)

Example

- $q = (q_1, \ldots, q_m)$ with $\sum_{i=1}^{n} q_i = 2^{-k}$ (i.e., $n < m$)
- $p_i = \begin{cases} q_i/2^{-k}, & 1 \leq i \leq n \\ 0, & \text{otherwise.} \end{cases}$
- $p = (p_1, \ldots, p_m)$ — the distribution of q conditioned on the event $i \in [n]$
- $D(p\|q) = \sum_{i=1}^{n} p_i \log \frac{p_i}{q_i} = \sum_{i=1}^{n} p_i \log 2^k = \sum_{i=1}^{n} p_i k = k$
- We gained k bits of information
- Example: $\sum_{i=1}^{n} q_i = \frac{1}{2}$, and we were told that $i \leq n$ or $i > n$, we got one bit of information

Section 2

Axiomatic Derivation

Axiomatic derivation

Let $\tilde{D}$ is a continuous and symmetric (wrt each distribution) function such that

1. $\tilde{D}(p\| \sim [m]) = \log m - H(p)$
2. $\tilde{D}((p_1,\ldots,p_m)\|(q_1,\ldots,q_m)) =$
   $\tilde{D}((p_1,\ldots,p_{m-1},\alpha p_m,(1-\alpha)p_m)\|(q_1,\ldots,q_{m-1},\alpha q_m,(1-\alpha)q_m))$, for any $\alpha \in [0,1]$

then $\tilde{D} = D$.

Interpretation

Proof: Let p and q be distributions over $[m]$, and assume $q_i \in \mathbb{Q} \setminus \{0\}$.

- $\tilde{D}(p\|q) = \tilde{D}((\alpha_{1,1}p_1,\ldots,\alpha_{1,k_1}p_1,\ldots,\alpha_{m,1}p_m,\ldots,\alpha_{m,k_m}p_m)\|$
  $(\alpha_{1,1}q_1,\ldots,\alpha_{1,k_1}q_1,\ldots,\alpha_{m,1}q_m,\ldots,\alpha_{m,k_m}q_m))$, for $\sum_j \alpha_{i,j} = 1$ and $\alpha_{i,j\geq 0}$
- Taking α's s.t. $\alpha_{i,1} = \alpha_{i,2}\ldots,\alpha_{i,k_i} = \alpha_i$ and $\alpha_i q_i = \frac{1}{M}$, it follows that

$$\begin{aligned}\tilde{D}(p\|q) &= \log M - H((\alpha_{1,1}p_1,\ldots,\alpha_{1,k_1}p_1,\ldots,\alpha_{m,1}p_m,\ldots,\alpha_{m,k_m}p_m))\\ &= \sum p_i \log M + \sum_i p_i \log \alpha_i p_i = \sum_i p_i(\log M + \log \frac{p_i}{q_i M}) = \sum_i p_i \log \frac{p_i}{q_i}. \quad \square\end{aligned}$$

- Zeros and non-rational q_i's are dealt by continuity

Section 3

Relation to Mutual Information

Mutual information as expected relative entropy

Claim 2

$\mathrm{E}_{y \leftarrow Y}\left[D(X|_{Y=y} \| X)\right] = I(X;Y)$.

Proof:

- Let $X \sim (q_1, \ldots, q_m)$ over $[m]$, and Y be rv over $\{0,1\}$ (to keep it simple)
- $(X|_{Y=j}) \sim p_j = (p_{j,1}, \ldots, p_{j,m})$, $\qquad p_{j,i} = \Pr\left[X = i | Y = j\right]$

$$\begin{aligned}
\mathop{\mathrm{E}}_{Y}\left[D(p_Y \| q)\right] &= \Pr\left[Y=0\right] \cdot D(p_{0,1}, \ldots, p_{0,m} \| q_1, \ldots, q_m) \\
&\quad + \Pr\left[Y=1\right] \cdot D(p_{1,1}, \ldots, p_{1,m} \| q_1, \ldots, q_m) \\
&= \Pr\left[Y=0\right] \cdot \sum_i p_{0,i} \log \frac{p_{0,i}}{q_i} + \Pr\left[Y=1\right] \cdot \sum_i p_{1,i} \log \frac{p_{1,i}}{q_i} \\
&= \Pr\left[Y=0\right] \cdot \sum p_{0,i} \log p_{0,i} + \Pr\left[Y=1\right] \cdot \sum p_{1,i} \log p_{1,i} \\
&\quad - \Pr\left[Y=0\right] \cdot \sum p_{0,i} \log q_i - \Pr\left[Y=1\right] \cdot \sum p_{1,i} \log q_i \\
&= -H(X|Y) - \sum (\Pr\left[Y=0\right] \cdot p_{0,i} + \Pr\left[Y=1\right] \cdot p_{1,i}) \log q_i \\
&= -H(X|Y) + H(X) = I(X;Y). \square
\end{aligned}$$

Equivalent definition for mutual information

Claim 3

Let $(X, Y) \sim p$, then $I(X;Y) = D(p\|p_X p_Y)$.

- Proof:

$$\begin{aligned}
D(p\|p_X p_Y) &= \sum_{x,y} p(x,y) \log \frac{p(x,y)}{p_X(x)p_Y(y)} \\
&= \sum_{x,y} p(x,y) \log \frac{p_{X|Y}(x|y)}{p_X(x)} \\
&= -\sum_{x,y} p(x,y) \log p_X(x) + \sum_{x,y} p(x,y) \log p_{X|Y}(x|y) \\
&= H(X) + \sum_{y} p_Y(y) \sum_{x} p_{X|Y}(x|y) \log p_{X|Y}(x|y) \\
&= H(X) - H(X|Y) = I(X;Y). \square
\end{aligned}$$

- We will later relate the above two claims.

Section 4

Relation to Data Compression

Wrong code

Theorem 4

Let p and q be distributions over $[m]$, and let C be code with $\ell(i) = |C(i)| = \left\lceil \log \frac{1}{q_i} \right\rceil$. Then
$H(p) + D(p\|q) \leq \mathrm{E}_{i \leftarrow p}[\ell(i)] \leq H(p) + D(p\|q) + 1$

- Recall that $H(q) \leq \mathrm{E}_{i \leftarrow q}[\ell(i)] \leq H(q) + 1$.
- Proof of upperbound (lowerbound is proved similarly)

$$\begin{aligned}
\mathop{\mathrm{E}}_{i \leftarrow p}[\ell(i)] &= \sum_i p_i \left\lceil \log \frac{1}{q_i} \right\rceil < \sum_i p_i (\log \frac{1}{q_i} + 1) \\
&= 1 + \sum_i p_i (\log \frac{p_i}{q_i} \frac{1}{p_i}) = 1 + \sum_i p_i (\log \frac{p_i}{q_i}) + \sum_i p_i (\log \frac{1}{p_i}) \\
&= 1 + D(p\|q) + H(p)
\end{aligned}$$

- Can there be a (close) to optimal code for q that is better for p? HW

Section 5

Conditional Relative Entropy

Conditional relative entropy

For dist. p over $\mathcal{X} \times \mathcal{Y}$, let $p_{\mathcal{X}}$ and $p_{\mathcal{Y}|\mathcal{X}}$ be its marginal and conditional dist.

Definition 5

For two distributions p and q over $\mathcal{X} \times \mathcal{Y}$:

$$D(p_{\mathcal{Y}|\mathcal{X}} \| q_{\mathcal{Y}|\mathcal{X}}) := \sum_{x \in \mathcal{X}} p_{\mathcal{X}}(x) \cdot \sum_{y \in \mathcal{Y}} p_{\mathcal{Y}|\mathcal{X}}(y|x) \log \frac{p_{\mathcal{Y}|\mathcal{X}}(y|x)}{q_{\mathcal{Y}|\mathcal{X}}(y|x)}$$

- $D(p_{\mathcal{Y}|\mathcal{X}} \| q_{\mathcal{Y}|\mathcal{X}}) = \mathrm{E}_{(X,Y)\sim p(x,y)} \left[\log \frac{p_{\mathcal{Y}|\mathcal{X}}(Y|X)}{q_{\mathcal{Y}|\mathcal{X}}(Y|X)} \right]$
- Let $(X_p, Y_p) \sim p$ and $(X_q, Y_q) \sim q$, then

$$D(p_{\mathcal{Y}|\mathcal{X}} \| q_{\mathcal{Y}|\mathcal{X}}) = \mathrm{E}_{x \leftarrow X_p} \left[D(Y_q|_{X_p=x} \| Y_q|_{X_q=x}) \right]$$

- Numerical example:

$p =$

$X \backslash Y$	0	1
0	$\frac{1}{8}$	$\frac{1}{8}$
1	$\frac{1}{4}$	$\frac{1}{2}$

$q =$

$X \backslash Y$	0	1
0	$\frac{1}{8}$	$\frac{1}{4}$
1	$\frac{1}{2}$	$\frac{1}{8}$

$$D(p_{\mathcal{Y}|\mathcal{X}} \| q_{\mathcal{Y}|\mathcal{X}}) = \frac{1}{4} \cdot D((\frac{1}{2}, \frac{1}{2}) \| (\frac{1}{3}, \frac{2}{3})) + \frac{3}{4} \cdot D((\frac{1}{3}, \frac{2}{3}) \| (\frac{4}{5}, \frac{1}{5}))$$
$$= \ldots$$

Chain rule

Claim 6

For any two distributions p and q over $\mathcal{X} \times \mathcal{Y}$, it holds that $D(p\|q) = D(p_{\mathcal{X}}\|q_{\mathcal{X}}) + D(p_{\mathcal{Y}|\mathcal{X}}\|q_{\mathcal{Y}|\mathcal{X}})$

Proof:

$$\begin{aligned}
D(p\|q) &= \sum_{(x,y)\in\mathcal{X}\times\mathcal{Y}} p(x,y)\log\frac{p(x,y)}{q(x,y)} \\
&= \sum_{(x,y)\in\mathcal{X}\times\mathcal{Y}} p(x,y)\log\frac{p_{\mathcal{X}}(x)p_{\mathcal{Y}|\mathcal{X}}(y|x)}{q_{\mathcal{X}}(x)q_{\mathcal{Y}|\mathcal{X}}(y|x)} \\
&= \sum_{(x,y)\in\mathcal{X}\times\mathcal{Y}} p(x,y)\log\frac{p_{\mathcal{X}}(x)}{q_{\mathcal{X}}(x)} + \sum_{(x,y)\in\mathcal{X}\times\mathcal{Y}} p(x,y)\log\frac{p_{\mathcal{Y}|\mathcal{X}}(y|x)}{q_{\mathcal{Y}|\mathcal{X}}(y|x)} \\
&= D(p_{\mathcal{X}}\|q_{\mathcal{X}}) + D(p_{\mathcal{Y}|\mathcal{X}}\|q_{\mathcal{Y}|\mathcal{X}})\square
\end{aligned}$$

Hence, for $(X,Y) \sim p$:

$$\begin{aligned}
I(X,Y) = D(p\|p_X p_Y) &= D(p_X\|p_X) + \mathop{\mathrm{E}}_{x\leftarrow X}\left[D(p_{Y|_{X=x}}\|p_Y)\right] \\
&= \mathop{\mathrm{E}}_{x\leftarrow X}\left[D(p_{Y|_{X=x}}, p_Y)\right]\ldots
\end{aligned}$$

Section 6

Data-processing inequality

Data-processing inequality

Claim 7

For any rv's X and Y and function f, it holds that $D(f(X)\|f(Y)) \leq D(X\|Y)$.

- Analogues to $H(X) \geq H(f(X))$

Proof:

- $D(X, f(X)\|Y, f(Y)) = D(X\|Y)$
- $D(X, f(X)\|Y, f(Y)) = D(f(X)\|f(Y)) + \mathrm{E}_{z \leftarrow f(X)}\left[D(X|_{f(X)=z}\|Y|_{f(Y)=z}))\right] \geq D(f(X)\|f(Y))$

Hence, $D(f(X)\|f(Y)) \leq D(X\|Y)$.

Section 7

Relation to Statistical Distance

Relation to statistical distance

- $D(p\|q)$ is used many time to measure the distance from p to q
- It is not a distance in the mathematical sense: $D(p\|q) \neq D(q\|p)$ and no triangle inequality
- However,

Theorem 8 (Pinsker inequality)

$\mathrm{SD}(p,q) \leq \sqrt{\frac{\ln 2}{2} \cdot D(p\|q)}$

- Corollary: For rv X over $[m]$ with $H(X) \geq \log m - \varepsilon$, it holds that
  $\mathrm{SD}(X, \sim [m]) \leq \sqrt{\frac{\ln 2}{2} \cdot (\log m - H(X))} = \sqrt{\frac{\ln 2}{2} \cdot \varepsilon}$
- Other direction is incorrect: $\mathrm{SD}(p,q)$ might be small but $D(p\|q) = \infty$
- Does $\mathrm{SD}(p, \sim [m])$ being small imply $D(p\| \sim [m]) = \log m - H(p)$ is small?

  HW

Proving Thm 8, Boolean case

- Let $p = (\alpha, 1-\alpha)$ and $q = (\beta, 1-\beta)$ and assume $\alpha \geq \beta$
- $\mathrm{SD}(p,q) = \alpha - \beta$
- We will show that
  $D(p\|q) = \alpha \log \frac{\alpha}{\beta} + (1-\alpha)\log\frac{1-\alpha}{1-\beta} \geq \frac{4}{2\ln 2}(\alpha-\beta)^2 = \frac{2}{\ln 2}\mathrm{SD}(p,q)^2$
- Let $g(x,y) = x\log\frac{x}{y} + (1-x)\log\frac{1-x}{1-y} - \frac{4}{2\ln 2}(x-y)^2$

$$\begin{aligned}\frac{\partial g(x,y)}{\partial y} &= -\frac{x}{y\ln 2} + \frac{1-x}{(1-y)\ln 2} - \frac{4}{2\ln 2}2(y-x)\\ &= \frac{y-x}{y(1-y)\ln 2} - \frac{4}{\ln 2}(y-x)\end{aligned}$$

- Since $y(1-y) \leq \frac{1}{4}$, $\frac{\partial g(x,y)}{\partial y} \leq 0$ for $y < x$.
- Since $g(x,x) = 0$, $g(x,y) \geq 0$ for $y < x$. $\square$

Proving Thm 8, general case

- Let $\mathcal{U} = \mathsf{Supp}(p) \cup \mathsf{Supp}(q)$
- Let $\mathcal{S} = \{u \in \mathcal{U} \colon p(u) > q(u)\}$
- $\mathsf{SD}(p,q) = \Pr_p[\mathcal{S}] - \Pr_q[\mathcal{S}]$ (by homework)
- Let $P \sim p$, and let the indicator $\hat{P}$ be 1 iff $P \in \mathcal{S}$.
- Let $Q \sim q$, and let the indicator $\hat{Q}$ be 1 iff $Q \in \mathcal{S}$.
- $\mathsf{SD}(\hat{P},\hat{Q}) = \Pr[P \in \mathcal{S}] - \Pr[Q \in \mathcal{S}] = \mathsf{SD}(p,q)$

$$\begin{aligned}
D(p\|q) &\geq D(\hat{P}\|\hat{Q}) && \text{(data-proccessing inequality)}\\
&\geq \frac{2}{\ln 2} \cdot \mathsf{SD}(\hat{P},\hat{Q})^2 && \text{(the Boolean case)}\\
&= \frac{2}{\ln 2} \cdot \mathsf{SD}(p,q)^2. \ \square
\end{aligned}$$

Section 8

Conditioned Distributions

Main theorem

Theorem 9

Let $X_1, \ldots, X_k$ be iid over $\mathcal{U}$, and let $Y = (Y_1, \ldots, Y_k)$ be rv over $\mathcal{U}^k$. Then $\sum_{j=1}^{k} D(Y_j \| X_j) \leq D(Y \| (X_1, \ldots, X_k))$.

For rv Z, let $Z(z) = \Pr[Z = z]$.

We prove for $k = 2$, general case follows similar lines. Let $X = (X_1, X_2)$

$$\begin{aligned}
D(Y \| X) &= \sum_{\mathbf{y} \in \mathcal{U}^2} Y(\mathbf{y}) \log \frac{Y(\mathbf{y})}{X(\mathbf{y})} = \sum_{\mathbf{y}=(y_1,y_2)} Y(\mathbf{y}) \log \frac{Y_1(y_1)}{X_1(y_1)} \frac{Y_2(y_2)}{X_2(y_2)} \frac{Y(\mathbf{y})}{Y_1(y_1) Y_2(y_2)} \\
&= \sum_{\mathbf{y}=(y_1,y_2)} Y(\mathbf{y}) \log \frac{Y_1(y_1)}{X_1(y_1)} + \sum_{\mathbf{y}=(y_1,y_2)} Y(\mathbf{y}) \log \frac{Y_2(y_2)}{X_2(y_1)} \\
&\quad + \sum_{\mathbf{y}=(y_1,y_2)} Y(\mathbf{y}) \log \frac{Y(\mathbf{y})}{Y_1(y_1) Y_2(y_2)} \\
&= D(Y_1 \| X_1) + D(Y_2 \| X_2) + I(Y_1; Y_2) \geq D(Y_1 \| X_1) + D(Y_2 \| X_2)
\end{aligned}$$

Conditioning distributions, relative entropy case

Theorem 10

Let $X_1,\ldots,X_k$ be iid over $\mathcal{X}$, let $X = (X_1,\ldots,X_k)$ and let W be an event (i.e., Boolean rv). Then $\sum_{j=1}^{k} D((X_j|_W)\|X_j) \le D((X|_W)\|X) \le \log\frac{1}{\Pr[W]}$.

$$\sum_{j=1}^{k} D((X_j|_W)\|X_j) \le D((X|_W)\|X) \qquad \text{(Thm 9)}$$

$$= \sum_{\mathbf{x}\in\mathcal{X}^k} (X|_W)(\mathbf{x}) \log\frac{(X|_W)(\mathbf{x})}{X(\mathbf{x})}$$

$$= \sum_{\mathbf{x}\in\mathcal{X}^k} (X|_W)(\mathbf{x}) \log\frac{\Pr[W|X=\mathbf{x}])}{\Pr[W]} \qquad \text{(Bayes)}$$

$$= \log\frac{1}{\Pr[W]} + \sum_{\mathbf{x}\in\mathcal{X}^k} (X|_W)(\mathbf{x}) \log\Pr[W|X=\mathbf{x}])$$

$$\le \log\frac{1}{\Pr[W]}$$

Conditioning distributions, statistical distance case

Theorem 11

Let $X_1, \ldots, X_k$ be iid over $\mathcal{X}$ and let W be an event. Then $\sum_{j=1}^{k} \mathsf{SD}((X_j|_W), X_j)^2 \leq \log \frac{1}{\Pr[W]}$.

Proof: follows by Thm 8, and Thm 9.$\square$

Using $(\sum_{j=1}^{k} a_i)^2 \leq k \cdot \sum_{j=1}^{k} a_i^2$, it follows that

Corollary 12

$\sum_{j=1}^{k} \mathsf{SD}((X_j|_W), X_j) \leq \sqrt{k \log(\frac{1}{\Pr[W]})}$, *and*

$\mathrm{E}_{j \leftarrow k} \mathsf{SD}((X_j|_W), X_j) \leq \sqrt{\frac{1}{k} \log(\frac{1}{\Pr[W]})}$

Extraction

Numerical example

- Let $X = (X_1, \ldots, X_{40}) \leftarrow \{0,1\}^{40}$ and let $f\colon \{0,1\}^{40} \mapsto \{0,1\}$ be such that $\Pr[f(X) = 0] = 2^{-10}$.
- $\mathrm{E}_{j \leftarrow [40]}\, \mathrm{SD}((X_j|_{f(X)=0}), \sim \{0,1\}) \leq \sqrt{\frac{1}{40} \cdot 10} = \frac{1}{2}$
- Typical bits are not too biassed, even when conditioning on a very unlikely event.

Extension

Theorem 13

Let $X = (X_1, \ldots, X_k)$, T and V be rv's over $\mathcal{X}^k$, $\mathcal{T}$ and $\mathcal{V}$ respectively. Let W be an event and assume that the X_i's are iid conditioned on T. Then $\sum_{j=1}^{k} D((TVX_j)|_W \| (TV)|_W X'_j(T)) \leq \log \frac{1}{\Pr[W]} + \log |\mathrm{Supp}(V|_W)|$, where $X'_j(t)$ is distributed according to $X_j|_{T=t}$.

Interpretation.

Proving Thm 13

Let $X = (X_1, \ldots, X_k)$, T and V be rv's over $\mathcal{X}^k$, $\mathcal{T}$ and $\mathcal{V}$ respectively, such that X_i's are iid conditioned on T. Let W be an event and let $X'_j(t)$ be distributed according to the distribution of $X_j|_{T=t}$.

$$
\begin{aligned}
&\sum_{j=1}^{k} D((TVX_j)|_W \| (TV)|_W X'_j(T)) \\
&= \mathop{\mathrm{E}}_{(t,v)\leftarrow(TV)|_W}\Big[\sum_{j=1}^{k} D\big(X_j|_{W,V=v,T=t} \| (X_j|_{T=t})\big)\Big] && \text{(chain rule)} \\
&= \mathop{\mathrm{E}}_{(t,v)\leftarrow(TV)|_W}\Big[\sum D((X_j|\underbrace{W, V=v}_{W'})|_{T=t} \| (X_j|T=t)\big)\Big] \\
&\le \mathop{\mathrm{E}}_{(t,v)\leftarrow(TV)|_W}\Big[\log \frac{1}{\Pr[W \wedge V=v|T=t]}\Big] && \text{(Thm 10)} \\
&\le \log \mathop{\mathrm{E}}_{(t,v)\leftarrow(TV)|_W} \frac{1}{\Pr[W \wedge V=v|T=t]} && \text{(Jensen's inequality)} \\
&= \log \sum_{(t,v)\in \mathrm{Supp}((TV)|_W)} \frac{\Pr[T=t]}{\Pr[W]} \le \log \frac{||\mathrm{Supp}(V|_W)||}{\Pr[W]}. && \square
\end{aligned}
$$